

## Minería de datos y Patrones

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# Feature Selection Clean

[Capítulo 3]

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# Extracted features Selected features m features p features labels N samples N samples

### Clean Algorithm

(this step must be done before any feature selection algorithm)

- 1. Compute correlation between columns of X
- 2. If there are columns highly correlated select one randomly and remove the rest
- 3. Eliminate constant features (std < 10<sup>-8</sup>)